

ABSTRACT

A trade capture system is provided which includes a first computer having an interface for capturing executed trade data, a second computer for 5 accepting the captured trade data and performing middle and back office processing on the same, and a communication channel for communicating the captured trade data between the first and second computers.

10

NY_MAIN 138966 v 1

Structured Deal

States and Actions

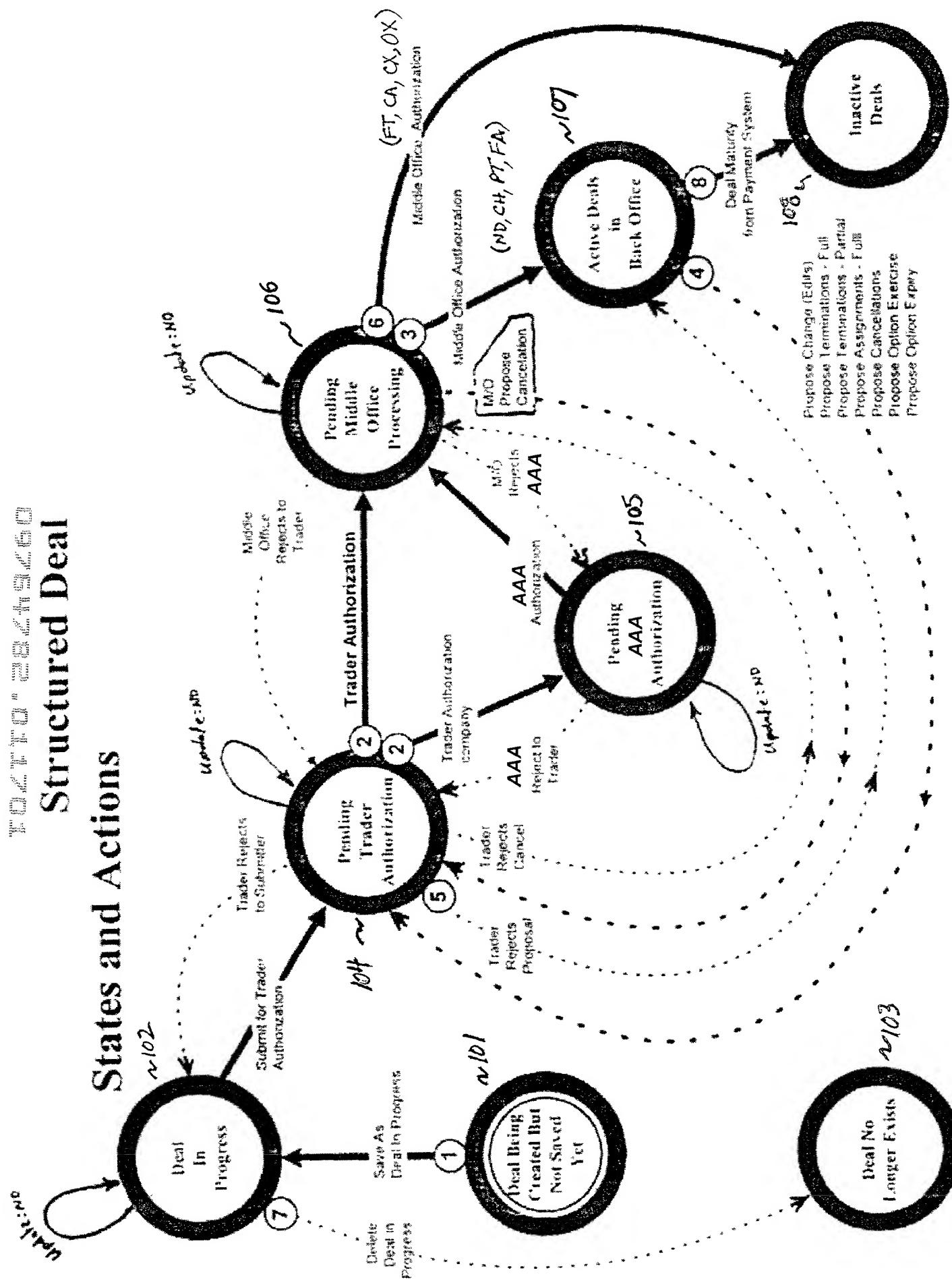


FIG. 1

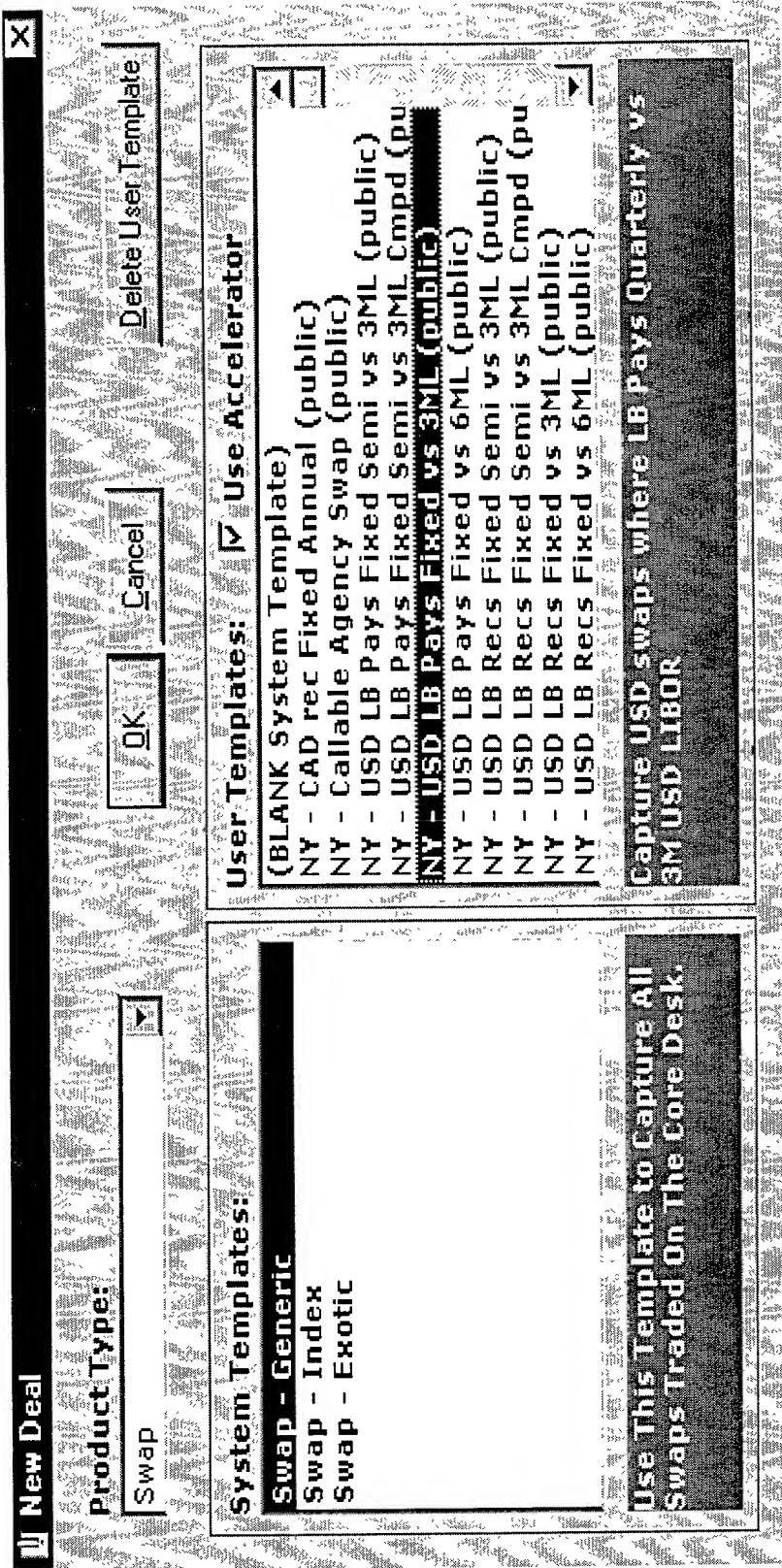


FIG. 2

FIG. 3

Swap Accelerator for NY - USD LB Pays Fixed vs 3ML (public)

Party A

ID: 112931BSF

Name: AAA

Party B

ID:

Name:

Branch:

Browse...

Brokerage

Notional:

Fixed Rate: %

Floating Spread: bps

Pays Fixed

Party A

Operations

Party B Leg

Party A Leg

Dates

Trade:

Effective:

Maturity:

Mat Adjusts

Submit

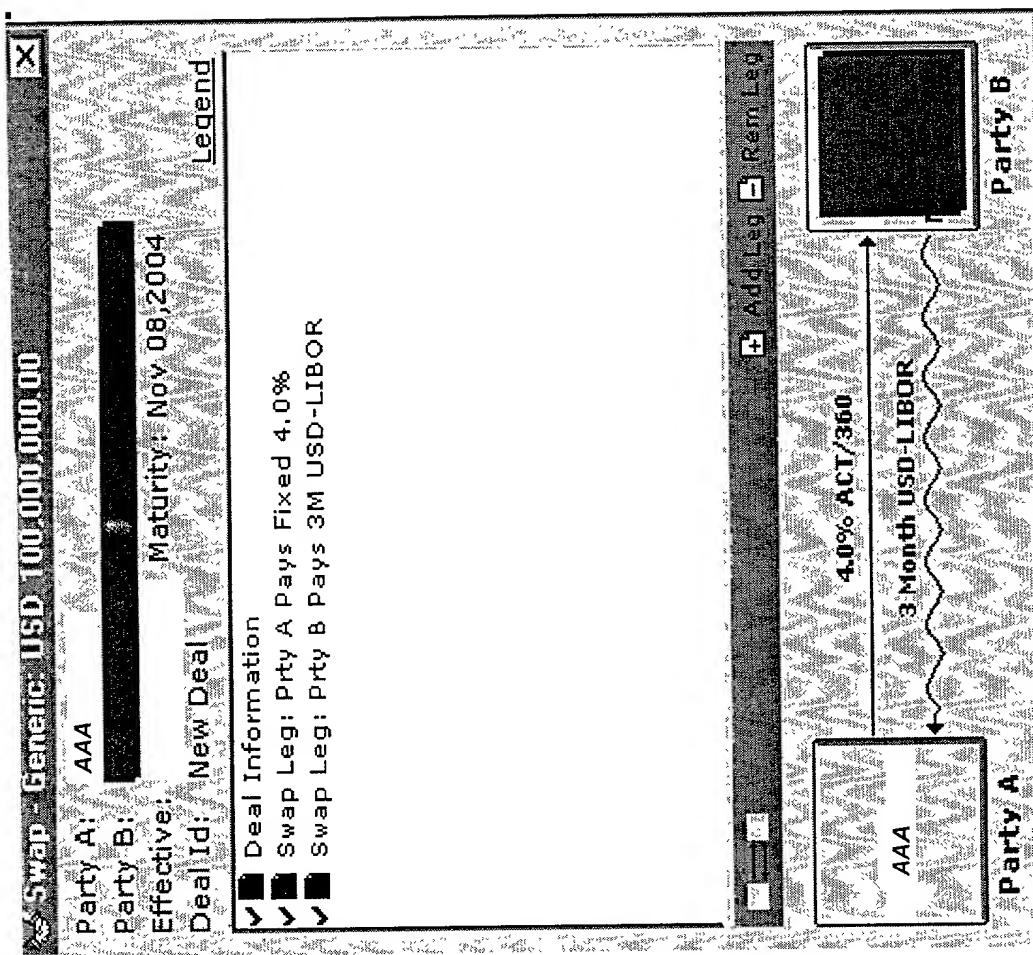


FIG. 4

FIG. 5

Contract Details

Dates Effective Maturity: Nov 08.2004 Adjustment

Obligation: Party A Party B

Currency / Notional: USD 100,000,000.00

Floating Fixed Step Zero Coupon

Exchange Calendars

Operations

Day/360 ACT/360 ACT/365 Period End Dates Adjust

Payment Terms Frequency: Quarterly 8 Day Payment: Feb 08.2000 Stub \$ Pmt Rule

FIG. 6

Swap Leg: Party B Pays 3M USD-LIBOR

Dates: Adjustment

Effective: Maturity

Obligations: Pay Fixed Floating Operations

Party A: C Party B: C

Currency / Notional: USD 100,000,000.00 Exchange

Rate: Calendar's

Maturity: 3 Month Index: USD-LIBOR Source: 3750_Tel

Day Count: ACT/360 Spread: Initial Rate: [Exc Spread]: % Dps

Period End Dates Adjust: Emb.Cap Emb. Floor Stubs

Payment Terms: Frequency: Quarterly Day: 8 First Payment: Feb 08,2000

Pmt Rule: Reset Terms: Frequency: Quarterly Day: 8 Reset Rule: Compounding Averaging

FIG. 7

Header Authorize

Submit To

NY Special Client Middle Office

Attn:

Signed Confirm a High Priority

Workflow Message

E-mail Attach Deal

smartTicket FYI NT Notification

Desks Select Individuals Who's Here?

Message:

FIG. 8

Risk Management Details

X

Deal Id: 39115 **Risk state:** Verified
Deal version: 8 **Risk status:** Approved
Risk system: Received

Risk Item	Value
NTM	11,011,742.51
PY01	38,346.93
RMSDealIds	185089L/

OK

Previous

FIG. 9

Choose a Saved Query from the list below and press Run... or press New or Create a New query

Deal Filter

Back Code: AAA Today AAA Today

Orig Office: ...

Risk Loc: ...

Risk Mgmt ID: ...

Optional Ref ID: ...

Confirm Deal No: ...

Global Deal ID: ...

Product Type: ...

CCy/Notional: ...

Ticker Symbol: ...

Index: ...

(Party A) Id: ...

Name: ...

Create Date: ...

M/D Auth Date: ...

Update Date: ...

(Party B) Id: ...

Name: ...

Created By: ...

State: ...

Broker Fees: ...

Sales Credits: ...

Collateral: ...

Trading Desk: ...

Action Type: ...

SmartTk/Hist: ...

Set Columns: ...

Latest Action Any Action

Run Close Save Save As... Delete New Residing Location Trader Marketer Originating Office Risk Location Confirm Deal No Creator Last Updated Broker Name Broker Fee Broker Fee Ccy STP Indicator

FIG. 10

Workflow History for Global Deal Id 89115						
From Ver	From State	Action Performed	To Ver	To State	Performed By	Performed On
0	Deal In Progress	Deal Created		0	Deal In Progress	
1	Pending Trader Authorization	Submit for trader authorization		1	Pending Trader Authorization	
2	Pending Trader Authorization	Updated		2	Pending Trader Authorization	
3	Pending Middle Office Processing	Approved. Send to middle office		3	Pending Middle Office Processing	
4	Pending Middle Office Processing	Updated		4	Pending Middle Office Processing	
5	Pending Risk Processing	STPed to Risk System		5	Pending Risk Processing	
6	Pending Middle Office Processing	STP Rejected		6	Pending Middle Office Processing	
7	Pending Middle Office Processing	Updated		7	Pending Middle Office Processing	
8	Pending Risk Processing	STPed to Risk System		8	Pending Risk Processing	
9	Pending Middle Office Processing	STP Approved Verified		9	Pending Middle Office Processing	
9	Pending Middle Office Processing	Approved. Sent to back office		10	In Back Office	

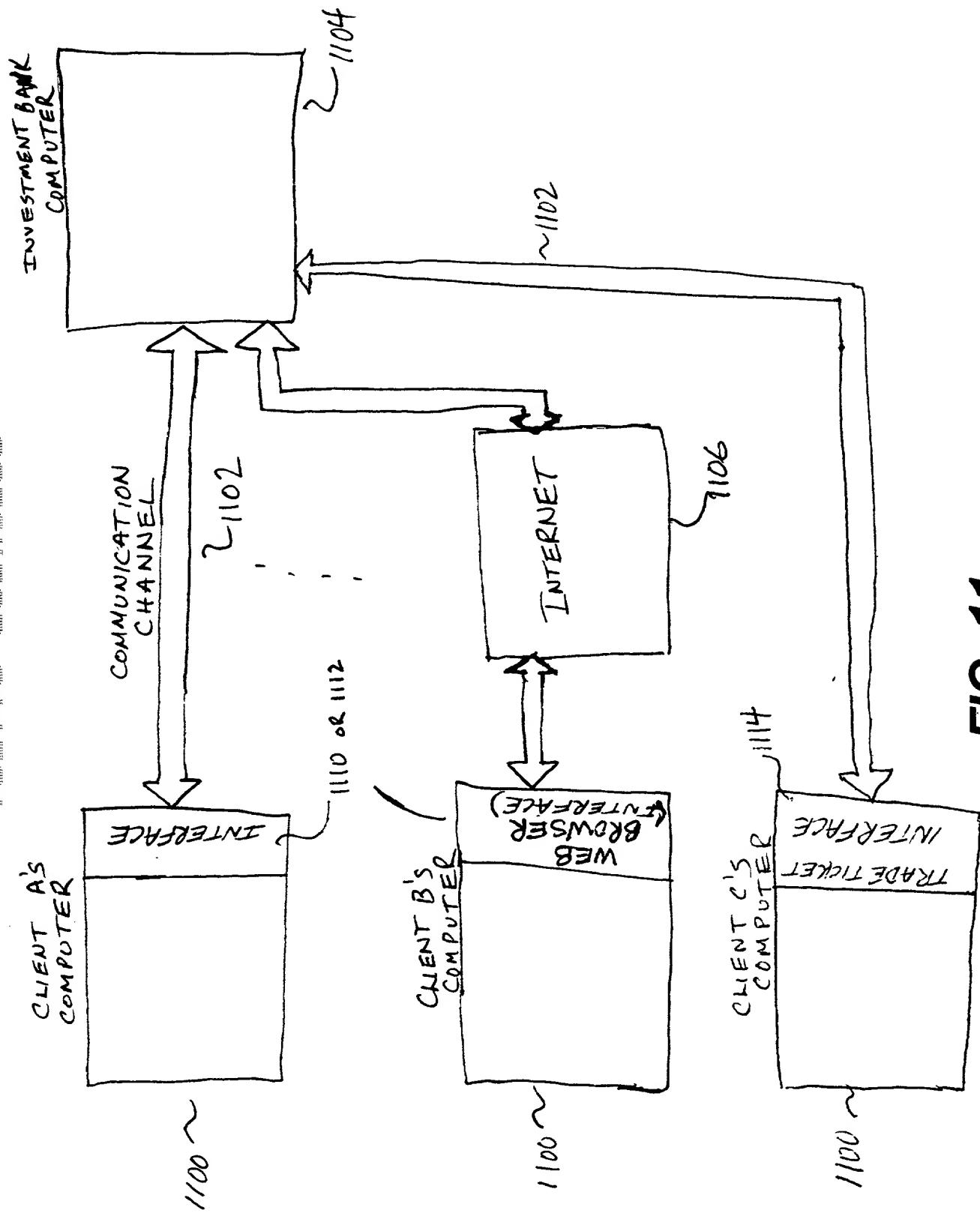


FIG. 11